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Attorneys for the Institutional Investors

**IN THE UNITED STATES BANKRUPTCY COURT
FOR THE SOUTHERN DISTRICT OF NEW YORK**

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In re	: Chapter 11
	:
LEHMAN BROTHERS HOLDINGS, INC., et al.,	: Case No. 08-13555 (SCC)
	:
Debtors.	: (Jointly Administered)
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**THE INSTITUTIONAL INVESTORS’
DISCLOSURE OF ECONOMIC INTERESTS**

The Institutional Investors¹ make the following disclosures of their economic interests held in relation to the debtors’ securities at issue in the Plan Administrator’s 9019 Motion (ECF 55232).

¹ The Institutional Investors are: AEGON USA Investment Management, LLC, BlackRock Financial Management, Inc., Cascade Investment, L.L.C., The Federal Home Loan Bank of Atlanta, Goldman Sachs Asset Management, L.P., Invesco Advisers, Inc., Kore Advisors, L.P., the Metropolitan Life Insurance Company, Pacific Investment Management Company, LLC,

1. The Institutional Investors have consulted with the Plan Administrator on the nature and scope of the appropriate disclosures that should be made by RMBS trust certificateholders appearing to be heard regarding the Plan Administrator's 9019 motion (ECF 55232) seeking approval of the RMBS settlement agreement described therein. In light of the limited nature of the matters at issue in the Plan Administrator's 9019 motion (ECF 55232), the Plan Administrator has agreed that the disclosures of the Institutional Investors should consist of the following: (a) the aggregate holdings of each of the Institutional Investors in the RMBS trusts at issue in the settlement, as of a date on or about one year prior to this disclosure date, (b) the aggregate holdings of each of the Institutional Investors in the RMBS trusts at issue in the settlement, as of a date on or about this disclosure date, and (c) the aggregate holdings of the entire Institutional Investors group in the RMBS trusts at issue in the settlement, as of a date on or about this disclosure date.

2. The spreadsheets attached to this disclosure as Exhibits 1 and 2 contain the disclosures described above. Exhibit 1 contains the disclosures described in (a) and (b) of paragraph 1. Exhibit 2 contains the disclosures described in (c) of paragraph 1. The term "UPB" in Exhibits 1 and 2 means and refers to the unpaid principal balance remaining on the certificates.

Dated: June 28, 2017
New York, New York

SeaLink Funding Limited, The TCW Group, Inc., Thrivent Financial for Lutherans, Voya Investment Management (formerly known as ING Investment Management), and Western Asset Management Company.

By: /s/ Alec P. Ostrow

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Attorneys for the Institutional Investors

Exhibit 1

Institutional Investors' Holdings in the 237 Trusts as of June 2016 and June 2017*

Institutional Investor	Holdings as of June 2017		Holdings as of June 2016	
	Original UPB	Current UPB	Original UPB	Current UPB
AEGON USA Investment Management, LLC	\$744,739,000	\$228,729,425	\$680,954,000	\$227,291,288
BlackRock Financial Management Inc.	\$533,031,187	\$129,378,480	\$570,980,187	\$135,109,034
Cascade Investment, L.L.C.	\$151,778,000	\$31,662,417	\$151,778,000	\$34,808,828
Federal Home Loan Bank of Atlanta	\$350,000,000	\$51,276,727	\$350,000,000	\$63,366,246
Goldman Sachs Asset Management, L.P.	\$1,037,144,457	\$286,838,987	\$1,152,801,165	\$363,506,807
Invesco Advisers, Inc.	\$566,255,863	\$86,846,666	\$573,101,863	\$109,834,925
Kore Advisors, L.P.	\$401,588,422	\$95,396,159	\$168,842,972	\$45,839,077
Metropolitan Life Insurance Company	\$3,219,729,500	\$951,496,793	\$3,059,433,500	\$938,619,612
SeaLink Funding Limited	\$479,085,000	\$198,515,690	\$479,085,000	\$227,620,079
Pacific Investment Management Company LLC	\$12,307,926,051	\$3,280,715,778	\$10,599,673,128	\$3,197,232,104
The TCW Group, Inc.	\$4,035,909,149	\$630,492,319	\$4,276,797,030	\$859,513,536
Thrivent Financial for Lutherans	\$137,735,000	\$27,440,385	\$123,925,000	\$33,407,883
Voya Investment Management LLC	\$1,212,978,600	\$300,002,860	\$1,212,978,600	\$366,259,405
Western Asset Management Company	\$1,548,124,063	\$272,610,132	\$2,571,560,651	\$586,236,766
Total	\$26,726,024,292	\$6,571,402,820	\$25,971,911,096	\$7,188,645,590

* Includes holdings for which Institutional Investors are authorized investment managers. June 2017 holdings are as of June 20, 2017.

June 2016 holdings are as of June 20, 2016 or June 30, 2016, depending on data availability.

Exhibit 2

<u>Institutional Investors' Holdings by CUSIP as of June 2017</u>		
Bond	CUSIP	Current UPB
BNCMT 2007-1 A3	05569GAC0	\$10,005,970
BNCMT 2007-1 A4	05569GAD8	\$50,857,000
BNCMT 2007-2 A2	05569QAB0	\$9,409,231
BNCMT 2007-2 A3	05569QAC8	\$1,000,000
BNCMT 2007-2 A5	05569QAE4	\$5,055,470
BNCMT 2007-3 A2	05568QAB1	\$0
BNCMT 2007-3 A3	05568QAC9	\$14,783,921
LABSM 2007-1 2A1	52521MAB8	\$25,255,823
LABSM 2007-1 2A2	52521MAC6	\$13,872,293
LABSM 2007-1 2A4	52521MAE2	\$24,202,724
LMT 2005-1 2A1	52520MAD5	\$329,571
LMT 2005-1 4A7	52520MAR4	\$73,306,679
LMT 2005-1 6A1	52520MAX1	\$992,421
LMT 2005-2 3A1	52520MBY8	\$7,445,114
LMT 2005-2 3A3	52520MCA9	\$111,709
LMT 2005-2 4A1	52520MCF8	\$12,517,039
LMT 2005-2 5A1	52520MCH4	\$6,165,293
LMT 2005-2 5A2	52520MCJ0	\$0
LMT 2005-3 1A3	52520MDP5	\$2,314,138
LMT 2005-3 1A5	52520MDR1	\$7,406,473
LMT 2005-3 2A3	52520MEB5	\$149,541
LMT 2005-3 2A7	52520MEF6	\$197,810
LMT 2005-3 4A1	52520MEK5	\$11,268,343
LMT 2006-1 1A1	52520MEX7	\$0
LMT 2006-1 1A3	52520MEZ2	\$0
LMT 2006-1 1A5	52520MFB4	\$3,317,197
LMT 2006-1 3A5	52520MFL2	\$349,237
LMT 2006-2 1A1	52520MGG2	\$11,634,193
LMT 2006-2 2A3	52520MGL1	\$1,094,041
LMT 2006-4 1A1	52520RAA0	\$1,271,368
LMT 2006-4 1A2	52520RAB8	\$7,997,426
LMT 2006-4 2A2	52520RAF9	\$29,046,565
LMT 2006-4 3A1	52520RAG7	\$366,699
LMT 2006-4 4A1	52520RAH5	\$4,484,713

<u>Institutional Investors' Holdings by CUSIP as of June 2017</u>		
Bond	CUSIP	Current UPB
LMT 2006-8 1A1	52520SAA8	\$6,852,926
LMT 2006-8 2A1	52520SAD2	\$11,720,101
LMT 2006-8 2A2	52520SAE0	\$15,069,413
LMT 2006-8 4A2	52520SAL4	\$4,506,823
LMT 2006-9 3A2	52521HBT9	\$7,301,955
LMT 2007-1 2A2	52521FAE7	\$31,103,445
LMT 2007-1 2A3	52521FAF4	\$25,279,098
LMT 2007-1 2A4	52521FAG2	\$20,777,978
LMT 2007-10 1A1	52522QAA0	\$3,986,965
LMT 2007-10 2A1	52522QAD4	\$6,135,049
LMT 2007-10 2A2	52522QAE2	\$1,938,719
LMT 2007-10 3A1	52522QAM4	\$105,699,110
LMT 2007-10 3A2	52522QAN2	\$4,169,320
LMT 2007-10 4A1	52522QAW2	\$1,341,727
LMT 2007-10 AX3	52522QBF8	\$377,352
LMT 2007-2 1A2	52521DAB8	\$22,553,016
LMT 2007-2 2A12	52521DAP7	\$13,516,998
LMT 2007-2 2A13	52521DAQ5	\$0
LMT 2007-3 1A2	52521JAB5	\$20,897,484
LMT 2007-3 1A5	52521JAP4	\$23,747
LMT 2007-3 1A6	52521JAQ2	\$23,747
LMT 2007-4 2A2	52521LAF1	\$15,420,960
LMT 2007-4 2A4	52521LAH7	\$24,499,825
LMT 2007-4 4A1	52521LBG8	\$3,738,227
LMT 2007-4 AX	52521LBJ2	\$639,503
LMT 2007-5 10A2	52521RCJ8	\$0
LMT 2007-5 1A1	52521RAC5	\$848,570
LMT 2007-5 1A4	52521RAF8	\$1,644,855
LMT 2007-5 2A1	52521RAQ4	\$0
LMT 2007-5 2A2	52521RAR2	\$44,137,086
LMT 2007-5 2A3	52521RAS0	\$3,671,289
LMT 2007-5 3A2	52521RAX9	\$326,970
LMT 2007-5 4A2	52521RBH3	\$12,345,869
LMT 2007-5 5A2	52521RBP5	\$33,123,692

<u>Institutional Investors' Holdings by CUSIP as of June 2017</u>		
Bond	CUSIP	Current UPB
LMT 2007-5 6A1	52521RBR1	\$0
LMT 2007-5 8A1	52521RBX8	\$1,045,347
LMT 2007-5 AX1	52521RAA9	\$228,336
LMT 2007-6 1A11	52521NAJ9	\$2,432,596
LMT 2007-6 1A4	52521NAD2	\$2,320,323
LMT 2007-6 2A1	52521NAK6	\$4,873,842
LMT 2007-7 2A9	52519BAS9	\$7,577,452
LMT 2007-7 3A1	52519BAW0	\$125,053
LMT 2007-8 1A1	52521YAA4	\$14,160,784
LMT 2007-8 2A1	52521YAC0	\$8,160,237
LMT 2007-8 2A2	52521YAD8	\$8,756,061
LMT 2007-8 2A3	52521YAE6	\$10,045,883
LMT 2007-8 3A1	52521YAL0	\$31,919,742
LMT 2007-8 AX1	52521YAT3	\$2,012,397
LMT 2008-6 2A2	52525FAD5	\$1,768,383
LXS 2005-1 2A1	86359DLE5	\$8,250,939
LXS 2005-1 2A2	86359DKM8	\$159,783
LXS 2005-1 3A3A	86359DKT3	\$1,792,752
LXS 2005-10 1A1	525221FM4	\$583,654
LXS 2005-10 2A2	525221FZ5	\$173,005
LXS 2005-10 2A4A	525221GC5	\$21,286,534
LXS 2005-2 1A1	86359DMN4	\$4,223,103
LXS 2005-2 2A3B	86359DMY0	\$11,820,535
LXS 2005-2 2A4	86359DMZ7	\$967,549
LXS 2005-4 1A3	525221CA3	\$14,372,233
LXS 2005-6 1A1	525221CT2	\$1,695,101
LXS 2005-6 1A5	525221CX3	\$2,431,968
LXS 2005-6 3A2B	525221DG9	\$847,123
LXS 2005-6 3A3A	525221DJ3	\$2,905,000
LXS 2005-8 1A3	525221DT1	\$24,175,489
LXS 2005-8 2A1B	525221EB9	\$286,629
LXS 2005-8 2A3	525221ED5	\$1,505,445
LXS 2005-8 2A4A	525221EE3	\$0
LXS 2006-1 1A1	525221HQ3	\$11,603,052

<u>Institutional Investors' Holdings by CUSIP as of June 2017</u>		
Bond	CUSIP	Current UPB
LXS 2006-1 2A1	525221HZ3	\$48,413,008
LXS 2006-10N 1A3A	525229AE0	\$28,486,090
LXS 2006-10N 2A1	525229BD1	\$1,781,872
LXS 2006-10N 2A2	525229BE9	\$1,483,941
LXS 2006-11 1A4	52522WAD1	\$0
LXS 2006-11 2A2	52522WAF6	\$18,625,843
LXS 2006-11 2A4	52522WAH2	\$4,672,238
LXS 2006-12N 2A1A	525226AN6	\$43,588,781
LXS 2006-12N A2A1	525226AD8	\$862
LXS 2006-12N A2A2	525226AE6	\$74
LXS 2006-12N A31A	525226AG1	\$80,772,111
LXS 2006-12N A32A	525226AJ5	\$64,693,198
LXS 2006-13 1A2	52523LAB8	\$23,379,589
LXS 2006-13 1A4	52523LAD4	\$36,510,614
LXS 2006-13 2A1	52523LAK8	\$12,985,998
LXS 2006-15 A2	52523MAB6	\$32,555,470
LXS 2006-17 1A4A	52523KBH6	\$43,944,327
LXS 2006-17 1AIO	52523KAM6	\$26,496,046
LXS 2006-19 A3	52523YAC8	\$8,070,167
LXS 2006-19 A4	52523YAD6	\$976,030
LXS 2006-20 A2	52523QAB7	\$13,623,566
LXS 2006-20 A4	52523QAD3	\$5,270,183
LXS 2006-5 1A1A	525221JT5	\$9,240,210
LXS 2006-5 2A3	525221JX6	\$31,286,696
LXS 2006-5 2A4A	525221JY4	\$1,027,240
LXS 2006-7 1A1A	52522EAA7	\$96,283,618
LXS 2006-7 2A2	52522EAD1	\$2,855,808
LXS 2006-7 2A3A	52522EAE9	\$22,937,394
LXS 2006-8 2A1	52522HAC6	\$5,326,141
LXS 2006-8 2A4A	52522HAF9	\$1,829,440
LXS 2006-8 3A4	52522HAM4	\$15,346,510
LXS 2006-9 A1B	52523DAB6	\$37,878,412
LXS 2006-9 A1C	52523DAC4	\$59,143,913
LXS 2007-1 1A2	525241AB1	\$8,014,515

<u>Institutional Investors' Holdings by CUSIP as of June 2017</u>		
Bond	CUSIP	Current UPB
LXS 2007-1 1A4	525241AD7	\$24,955,763
LXS 2007-1 WF1	525241AL9	\$7,072,744
LXS 2007-10H 1A11	525237BF9	\$5,961,478
LXS 2007-10H 1A3	525237AC7	\$23,983,643
LXS 2007-12N 1A2	52524YAB9	\$22
LXS 2007-12N 1A3A	52524YAC7	\$90,005,335
LXS 2007-12N 2A1	52524YAF0	\$31,856,850
LXS 2007-14H A12	52525LAR1	\$3,548,263
LXS 2007-14H A211	52525LAT7	\$6,985,008
LXS 2007-15N 1CA1	52524VAD1	\$72,470,708
LXS 2007-15N 2A1	52524VAG4	\$19,962,040
LXS 2007-15N 4A1	52524VAQ2	\$189,465,389
LXS 2007-16N 2A2	52525BAD4	\$143,885,540
LXS 2007-18N 2A1	52525DAD0	\$8,838,464
LXS 2007-20N A1	52525AAA2	\$29,270,208
LXS 2007-3 1BA1	525245AC0	\$1,138,910
LXS 2007-3 1BA2	525245AD8	\$7,959,432
LXS 2007-3 3AA	525245AK2	\$29,217,982
LXS 2007-3 4AA1	525245AP1	\$7,566,541
LXS 2007-3 4AIO	525245AT3	\$23,283,896
LXS 2007-5H 2A1	525248AE0	\$30,978,949
LXS 2007-5H 3A4	525248AY6	\$6,038,218
LXS 2007-6 1A1	52524PAA0	\$76,841,943
LXS 2007-6 2A1	52524PAD4	\$8,299,184
LXS 2007-6 3A1	52524PAG7	\$6,238,455
LXS 2007-6 3A5	52524PAL6	\$234,469
LXS 2007-6 3A6	52524PAM4	\$15,251,706
LXS 2007-7N 1A1A	52524GAA0	\$117,124,878
LXS 2007-7N 1A2	52524GAC6	\$12,938,786
LXS 2007-7N 2A2A	52524GAK8	\$17,838,525
LXS 2007-8H A1	52524TAA2	\$6,285
LXS 2007-9 WF1	52524MAT6	\$9,607,993
LXS 2007-9 WF2	52524MAU3	\$11,940,602
LXS 2007-9 WF4	52524MAW9	\$8,445,630

<u>Institutional Investors' Holdings by CUSIP as of June 2017</u>		
Bond	CUSIP	Current UPB
SAIL 2003-BC1 M1	86358EAD8	\$0
SAIL 2003-BC10 A4	86359A2G7	\$7,518,301
SAIL 2003-BC10 B	86359A2N2	\$67,685
SAIL 2003-BC11 A3	86358EEK8	\$2,965,086
SAIL 2003-BC11 B	86358EES1	\$0
SAIL 2003-BC11 M1	86358EEM4	\$10,950,438
SAIL 2003-BC11 M5	86358EER3	\$477,628
SAIL 2003-BC12 3A	86358EFL5	\$0
SAIL 2003-BC13 1A3	86358EEV4	\$1,851,050
SAIL 2003-BC13 2A1	86358EEW2	\$14,087,498
SAIL 2003-BC13 3A	86358EEZ5	\$0
SAIL 2003-BC13 M1	86358EFB7	\$604,319
SAIL 2003-BC2 A2	86358EAK2	\$7,504,654
SAIL 2003-BC2 A3	86358EAL0	\$2,191,791
SAIL 2003-BC2 M1	86358EAN6	\$250,563
SAIL 2003-BC2 M2	86358EAP1	\$157,190
SAIL 2003-BC3 2A2	86358EAX4	\$2,284,694
SAIL 2003-BC3 M1	86358EAZ9	\$833,193
SAIL 2003-BC5 M1	86358EBW5	\$1,109,295
SAIL 2003-BC8 M1	86358EEA0	\$1,418,048
SAIL 2003-BC8 M3	86358EEC6	\$539,953
SAIL 2003-BC9 3A3	86358EDS2	\$20,567
SAIL 2004-1 A3	86358EFY7	\$8,745,713
SAIL 2004-10 A4	86358ENU6	\$3,870,798
SAIL 2004-10 A7	86358ENX0	\$10,541,899
SAIL 2004-2 A4	86358EGW0	\$12,278,155
SAIL 2004-3 A3	86358EGZ3	\$66,411,122
SAIL 2004-3 M1	86358EHD1	\$8,161,781
SAIL 2004-3 M2	86358EHE9	\$71,647
SAIL 2004-5 M2	86358EJF4	\$7,009,986
SAIL 2004-6 A3	86358EJS6	\$1,088,420
SAIL 2004-8 A1	86358ELK0	\$5,712,163
SAIL 2004-8 A2	86358ELL8	\$10,218,157
SAIL 2004-8 A6	86358ELQ7	\$2,805,039

<u>Institutional Investors' Holdings by CUSIP as of June 2017</u>		
Bond	CUSIP	Current UPB
SAIL 2004-8 A8	86358ELS3	\$9,007,771
SAIL 2004-8 M1	86358ELZ7	\$11,343,060
SAIL 2004-8 M2	86358EMA1	\$1,469,033
SAIL 2004-8 M3	86358EMB9	\$2,992,727
SAIL 2004-8 M4	86358EMC7	\$81,287
SAIL 2004-8 M5	86358EMD5	\$489,674
SAIL 2004-8 M6	86358EME3	\$394,648
SAIL 2004-8 M7	86358EMF0	\$0
SAIL 2004-8 M8	86358EMG8	\$0
SAIL 2004-8 M9	86358EMH6	\$1,505,863
SAIL 2004-9 M1	86358EMR4	\$7,151,014
SAIL 2004-9 M3	86358EMV5	\$2,929,759
SAIL 2004-9 M4	86358EMW3	\$117,619
SAIL 2004-9 M6	86358EMY9	\$35,781
SAIL 2005-1 M1	86358EQH2	\$0
SAIL 2005-1 M2	86358EQJ8	\$9,469,339
SAIL 2005-1 M3	86358EQK5	\$0
SAIL 2005-10 A1	86358EYT7	\$9,904,311
SAIL 2005-10 A6	86358EZJ8	\$5,559,030
SAIL 2005-11 A1	86358EZM1	\$6,308,565
SAIL 2005-11 A3	86358EZP4	\$23,234,115
SAIL 2005-11 M1	86358EZU3	\$38,264,778
SAIL 2005-2 M1	86358ERA6	\$0
SAIL 2005-2 M2	86358ERB4	\$10,840,001
SAIL 2005-3 M1	86358ERV0	\$0
SAIL 2005-3 M2	86358ERW8	\$55,826,132
SAIL 2005-3 M3	86358ERX6	\$11,090,000
SAIL 2005-3 M4	86358ERY4	\$17,440,000
SAIL 2005-4 M2	86358ESL1	\$3,258,850
SAIL 2005-4 M3	86358ESM9	\$13,872,000
SAIL 2005-4 M4	86358ESN7	\$28,058,000
SAIL 2005-5 M2	86358ETG1	\$33,491,609
SAIL 2005-5 M3	86358ETH9	\$44,962,000
SAIL 2005-5 M4	86358ETJ5	\$32,468,000

<u>Institutional Investors' Holdings by CUSIP as of June 2017</u>		
Bond	CUSIP	Current UPB
SAIL 2005-5 M6	86358ETL0	\$0
SAIL 2005-6 M1	86358EUA2	\$2,386,781
SAIL 2005-6 M2	86358EUB0	\$28,672,819
SAIL 2005-6 M3	86358EUC8	\$38,574,000
SAIL 2005-6 M5	86358EUE4	\$0
SAIL 2005-7 A5	86358EWB8	\$0
SAIL 2005-7 M1	86358EWC6	\$33,266,925
SAIL 2005-7 M2	86358EWD4	\$50,758,000
SAIL 2005-7 M3	86358EWE2	\$15,000,000
SAIL 2005-8 A4	86358EXP6	\$21,697,108
SAIL 2005-8 M1	86358EXQ4	\$72,800,000
SAIL 2005-9 M1	86358EYF7	\$78,830,000
SAIL 2005-HE3 A5	86358EWW2	\$3,908,397
SAIL 2005-HE3 M1	86358EWX0	\$62,157,000
SAIL 2006-1 A3	86358EA89	\$8,468,704
SAIL 2006-1 A4	86358EA97	\$99,461,000
SAIL 2006-2 A3	86358EE69	\$21,186,514
SAIL 2006-4 A1	86360WAA0	\$114,480,610
SAIL 2006-4 A2	86360WAB8	\$65,173,465
SAIL 2006-4 A4	86360WAD4	\$10,390,440
SAIL 2006-4 A5	86360WAE2	\$52,000,000
SAIL 2006-BNC3 A3	86361KAC1	\$25,837,938
SARM 2004-10 1A1	86359BYK1	\$4,653
SARM 2004-10 1A2	86359BXZ9	\$1,753,400
SARM 2004-10 2A	86359BYB1	\$15,021,252
SARM 2004-10 3A1	86359BYC9	\$1,813,672
SARM 2004-10 3A2	86359BYD7	\$6,478,993
SARM 2004-16 1A1	863579EF1	\$10,526,371
SARM 2004-16 1A2	863579EG9	\$2,056,837
SARM 2004-16 2A	863579EJ3	\$15,890,305
SARM 2004-16 3A1	863579EK0	\$25,640,096
SARM 2004-16 5A1	863579ES3	\$385,389
SARM 2004-16 5A2	863579ET1	\$4,416,412
SARM 2004-16 5A3	863579EU8	\$1,756,482

<u>Institutional Investors' Holdings by CUSIP as of June 2017</u>		
Bond	CUSIP	Current UPB
SARM 2004-16 6A	863579EX2	\$22,654,092
SARM 2004-18 1A1	863579FQ6	\$175,758
SARM 2004-18 1A2	863579FR4	\$1,151,290
SARM 2004-18 4A1	863579FW3	\$8,188,529
SARM 2004-18 5A	863579GA0	\$1,455,259
SARM 2004-20 1A1	863579GY8	\$4,339,106
SARM 2004-20 1A2	863579GZ5	\$11,000,731
SARM 2004-20 2A1	863579HB7	\$9,183,038
SARM 2004-20 3A1	863579HD3	\$11,687,178
SARM 2004-5 1A	86359BPM7	\$178,569
SARM 2004-5 2A	86359BPP0	\$350,742
SARM 2004-5 3A1	86359BPQ8	\$8,415,965
SARM 2004-5 3A2	86359BPR6	\$4,872,439
SARM 2004-9XS A	86359BVG3	\$7,290,685
SARM 2005-11 1A1	863579RP5	\$7,999,891
SARM 2005-11 1A2	863579RQ3	\$106,051
SARM 2005-11 2A1	863579RR1	\$9,886,392
SARM 2005-11 3A	863579RT7	\$2,176,963
SARM 2005-12 3A1	863579SU3	\$10,608,812
SARM 2005-15 1A1	863579UL0	\$5,449,813
SARM 2005-15 4A1	863579UU0	\$16,627,957
SARM 2005-17 3A1	863579VM7	\$8,158,169
SARM 2005-17 5A1	863579VV7	\$5,397,542
SARM 2005-20 1A1	863579ZE1	\$1,671,109
SARM 2005-20 3A3	863579ZL5	\$6,187,560
SARM 2005-20 4A2	863579ZQ4	\$0
SARM 2005-22 1A1	863579F45	\$0
SARM 2005-22 1A2	863579F52	\$0
SARM 2005-22 1A4	863579J90	\$12,391,242
SARM 2005-22 5A1	863579G77	\$807,714
SARM 2005-23 1A1	863579K31	\$917,135
SARM 2005-23 1A4	863579K72	\$0
SARM 2005-23 3A1	863579L48	\$28,664,194
SARM 2005-3XS M1	863579KD9	\$5,961,287

<u>Institutional Investors' Holdings by CUSIP as of June 2017</u>		
Bond	CUSIP	Current UPB
SARM 2005-6XS A4	863579MK1	\$0
SARM 2005-6XS M1	863579ML9	\$11,214,186
SARM 2005-6XS M2	863579MM7	\$1,460,170
SARM 2005-8XS M1	863579NZ7	\$3,437,536
SARM 2006-1 5A2	863579P93	\$6,074,860
SARM 2006-1 6A1	863579Q43	\$6,835,788
SARM 2006-1 7A4	863579Q92	\$8,032,762
SARM 2006-1 8A1	863579R42	\$14,594,726
SARM 2006-10 2A1	86361QAD6	\$20,944,227
SARM 2006-10 3A1	86361QAF1	\$1,324,496
SARM 2006-11 1A1	86362HAA1	\$14,110,746
SARM 2006-12 1A1	86362RAA9	\$49,347,279
SARM 2006-12 2A1	86362RAC5	\$9,502,583
SARM 2006-2 5A1	863579V47	\$28,160,597
SARM 2006-3 2A1	863579X86	\$1,282,883
SARM 2006-3 3A1	863579Y28	\$2,473,551
SARM 2006-3 3A2	863579Y36	\$0
SARM 2006-3 4A	863579Y69	\$8,497,121
SARM 2006-4 2A1	86360BAC2	\$6,904,020
SARM 2006-4 4A1	86360BAG3	\$7,787,327
SARM 2006-4 5A1	86360BAJ7	\$7,214,854
SARM 2006-4 6A	86360BAL2	\$16,035,495
SARM 2006-4 7A2	86360BAN8	\$27,844,272
SARM 2006-4 7A3	86360BAP3	\$7,318,818
SARM 2006-5 1A1	86360NAG7	\$14,031,966
SARM 2006-5 2A1	86360NAJ1	\$3,860,280
SARM 2006-6 1A1	863581AA2	\$0
SARM 2006-6 2A3	863581AG9	\$11,310,047
SARM 2006-6 3A1	863581AJ3	\$22,792,914
SARM 2006-7 1A1	86361BAA5	\$9,390,146
SARM 2006-7 3A1	86361BAE7	\$34,454,092
SARM 2006-7 3AF	86361BAF4	\$9,462,300
SARM 2006-7 3AS	86361BAH0	\$9,462,300
SARM 2006-7 4A1	86361BAJ6	\$6,626,642

<u>Institutional Investors' Holdings by CUSIP as of June 2017</u>		
Bond	CUSIP	Current UPB
SARM 2006-8 1A2	86361JAB6	\$46,382,040
SARM 2006-8 2A3	86361JAH3	\$4,732,892
SARM 2006-8 3A5	86361JAR1	\$22,800,041
SARM 2006-8 4A3	86361JAY6	\$254,869
SARM 2006-8 4A4	86361JBA7	\$16,822,635
SARM 2006-9 1A1	86361PAA4	\$4,471,087
SARM 2006-9 2A2	86361PAF3	\$2,640,470
SARM 2006-9 3A1	86361PAJ5	\$5,049,666
SARM 2007-1 1A1	86362TAA5	\$5,062,083
SARM 2007-1 2A1	86362TAD9	\$359,663
SARM 2007-1 2A2	86362TAE7	\$224,794
SARM 2007-1 2A3	86362TAF4	\$14,074,702
SARM 2007-10 1A1	86364PAA1	\$6,032,771
SARM 2007-10 2A1	86364PAD5	\$1,261,702
SARM 2007-11 1A1	86364YAA2	\$27,455,590
SARM 2007-2 1A2	86362UAB0	\$7,383,422
SARM 2007-2 2A1	86362UAD6	\$5,449,868
SARM 2007-3 1A1	86363GAA2	\$3,509,625
SARM 2007-3 2A1	86363GAD6	\$2,401,889
SARM 2007-3 3A1	86363GAF1	\$8,336,251
SARM 2007-3 4A2	86363GAK0	\$0
SARM 2007-4 1A1	86363LAA1	\$3,587,655
SARM 2007-4 1A2	86363LAB9	\$13,999,332
SARM 2007-6 3A1	86364CAF9	\$5,929,028
SARM 2007-8 1A2	86362NAB6	\$5,145,705
SARM 2007-8 2A1	86362NAE0	\$740,749
SASC 2003-15A 2A1	86359AVQ3	\$388,186
SASC 2003-15A 4A	86359AVX8	\$47,082
SASC 2003-17A 3A1	86359AXL2	\$112,850
SASC 2003-18XS A5	86359AWK5	\$412,611
SASC 2003-18XS A6	86359AWL3	\$22,286
SASC 2003-25XS A6	86359AK44	\$523,584
SASC 2003-26A 2A	86359AS46	\$119,958
SASC 2003-26A 3A5	86359AS95	\$21,443,171

<u>Institutional Investors' Holdings by CUSIP as of June 2017</u>		
Bond	CUSIP	Current UPB
SASC 2003-28XS M1	86359AQ71	\$0
SASC 2003-29 1A1	86359AV83	\$352,579
SASC 2003-29 2A1	86359AW33	\$725,152
SASC 2003-29 5A2	86359AX73	\$108,405
SASC 2003-29 5A4	86359AX99	\$388,279
SASC 2003-34A 1A	86359A4U4	\$47,324
SASC 2003-34A 3A1	86359A4Z3	\$244,214
SASC 2003-34A 3A3	86359A5B5	\$3,202,921
SASC 2003-34A 5A4	86359A5M1	\$6,370,134
SASC 2003-34A 6A	86359A5V1	\$590,917
SASC 2003-35 3A1	86359BDL2	\$15,839
SASC 2003-35 3A2	86359BDM0	\$524,576
SASC 2003-6A 1A1	86359AMP5	\$0
SASC 2003-6A 2A1	86359AMR1	\$1,658,770
SASC 2004-11XS 1A5A	86359BUE9	\$203,739
SASC 2004-13 2A1	86359BVT5	\$40,728,037
SASC 2004-15 2A1	86359BZQ7	\$0
SASC 2004-15 3A4	86359BZV6	\$0
SASC 2004-15 3A5	86359BZW4	\$0
SASC 2004-15 3A8	86359BB26	\$0
SASC 2004-16XS A4A	86359BXL0	\$75,690
SASC 2004-19XS A3C	86359BD99	\$1,037,381
SASC 2004-19XS A5	86359BE31	\$2,999,628
SASC 2004-20 4A1	86359BH95	\$6,510,763
SASC 2004-20 5A1	86359BJ28	\$416,324
SASC 2004-20 5A2	86359BJ36	\$2,325,833
SASC 2004-21XS 2A6A	86359BP88	\$2,865
SASC 2004-23XS 1A4	86359BU25	\$4,783
SASC 2004-23XS 2A1	86359BU33	\$4,520,272
SASC 2004-2AC A1	86359BFN6	\$10,008,890
SASC 2004-4XS 1A6	86359BHM6	\$61,782
SASC 2004-6XS A5B	86359BMB4	\$1,949,869
SASC 2004-6XS A6	86359BJU6	\$165,489
SASC 2004-7 2A1	86359BQL8	\$54,449

<u>Institutional Investors' Holdings by CUSIP as of June 2017</u>		
Bond	CUSIP	Current UPB
SASC 2004-7 3A1	86359BQM6	\$433,741
SASC 2004-9XS 1A4A	86359BRB9	\$0
SASC 2004-9XS 1A6	86359BRD5	\$13,459
SASC 2004-9XS 1M2	86359BRG8	\$0
SASC 2004-GEL1 A	86359BMQ1	\$2,248,215
SASC 2004-GEL1 M1	86359BMR9	\$696,249
SASC 2004-GEL1 M2	86359BMS7	\$409,190
SASC 2004-GEL2 M2	80382UAL7	\$899,001
SASC 2004-GEL3 A	80382UAR4	\$174,975
SASC 2004-GEL3 M2	80382UAT0	\$302,616
SASC 2004-NP1 A	86359BVX6	\$1,246,808
SASC 2004-S2 M6	86359BSX0	\$211,237
SASC 2004-S3 M1	86359BB67	\$966,792
SASC 2004-S3 M2	86359BB75	\$70,549
SASC 2004-S3 M4	86359BB91	\$0
SASC 2004-S3 M6	86359BC33	\$330,602
SASC 2005-1 1A1	86359B2R1	\$2,265,354
SASC 2005-1 1A3	86359B2T7	\$4,845,786
SASC 2005-1 1A6	86359B2W0	\$166,950
SASC 2005-1 7A7	86359B3L3	\$1,274,103
SASC 2005-10 1A1	86359DFM4	\$40,638,299
SASC 2005-10 1A2	86359DFN2	\$95,076
SASC 2005-10 3A1	86359DFT9	\$2,723,285
SASC 2005-10 4A1	86359DFZ5	\$744,349
SASC 2005-10 5A2	86359DGL5	\$1,127,910
SASC 2005-14 1A1	86359DJL2	\$130,499
SASC 2005-14 1A3	86359DJN8	\$4,574,496
SASC 2005-15 2A4	86359DNN3	\$6,784,478
SASC 2005-15 2A5	86359DNP8	\$1,892,859
SASC 2005-15 4A1	86359DNW3	\$30,660,218
SASC 2005-15 6A2	86359DPA9	\$144,149
SASC 2005-17 4A2	86359DSL2	\$3,152,591
SASC 2005-17 4A4	86359DSN8	\$4,255,172
SASC 2005-17 4A6	86359DSQ1	\$2,353,036

<u>Institutional Investors' Holdings by CUSIP as of June 2017</u>		
Bond	CUSIP	Current UPB
SASC 2005-17 5A1	86359DSR9	\$801,140
SASC 2005-2XS 1A5B	86359B2G5	\$297,498
SASC 2005-2XS 2A2	86359B2J9	\$858,651
SASC 2005-3 1A1	86359B5M9	\$1,792,591
SASC 2005-3 1A4	86359B5Q0	\$0
SASC 2005-4XS 2A1A	86359B4Y4	\$11,878,692
SASC 2005-5 1A1	863576AA2	\$3,223,531
SASC 2005-5 1A3	863576AC8	\$4,397,793
SASC 2005-5 2A2	863576AF1	\$4,058,408
SASC 2005-5 2A4	863576AH7	\$3,910,637
SASC 2005-7XS 2A1A	86359B7K1	\$7,540,637
SASC 2005-9XS 1A3A	86359DEM5	\$6,556,064
SASC 2005-9XS 2A1	86359DDS3	\$2,672,271
SASC 2005-GEL2 M1	86359DAX5	\$1,624,785
SASC 2005-GEL2 M2	86359DAY3	\$1,761,726
SASC 2005-GEL4 M2	86359DRM1	\$159,247
SASC 2005-GEL4 M4	86359DRP4	\$2,407,352
SASC 2005-RF1 A	86359DBW6	\$5,415,764
SASC 2005-RF1 AIO	86359DBX4	\$0
SASC 2005-RF1 B2	86359DBZ9	\$252,272
SASC 2005-RF2 A	86359DEX1	\$10,004,789
SASC 2005-RF2 AIO	86359DEY9	\$0
SASC 2005-RF2 B2	86359DFA0	\$748,831
SASC 2005-RF4 B2	86359DQE0	\$793,795
SASC 2005-RF5 2A	86359DRU3	\$5,229,506
SASC 2005-RF5 B2	86359DRW9	\$539,203
SASC 2005-RF6 B2	86359DWL7	\$365,751
SASC 2005-RF7 B2	86359DWW3	\$146,276
SASC 2005-S3 M4	86359DHM2	\$140,351
SASC 2005-SC1 1A1	86359DTE7	\$8,648,221
SASC 2005-SC1 1A2	86359DTG2	\$27,886,288
SASC 2006-BC2 A3	86361GAC0	\$17,608,857
SASC 2006-BC3 A3	86359PAC4	\$18,522,686
SASC 2006-BC4 A4	86359RAD8	\$34,382,891

<u>Institutional Investors' Holdings by CUSIP as of June 2017</u>		
Bond	CUSIP	Current UPB
SASC 2006-BC4 A5	86359RAE6	\$71,715,000
SASC 2006-BC6 A4	86362VAD4	\$29,305,731
SASC 2006-GEL1 M1	863576EG5	\$7,641,739
SASC 2006-GEL2 A2	86360CAB2	\$3,471,036
SASC 2006-GEL2 M1	86360CAC0	\$22,536,000
SASC 2006-GEL2 M3	86360CAE6	\$2,271,671
SASC 2006-GEL3 A2	86360XAB6	\$239,603
SASC 2006-GEL3 A3	86360XAC4	\$17,400,000
SASC 2006-GEL3 M1	86360XAD2	\$10,959,500
SASC 2006-GEL4 A3	86361NAC5	\$27,021,001
SASC 2006-GEL4 M1	86361NAD3	\$22,644,000
SASC 2006-RF3 1A1	863592AA9	\$1,156,769
SASC 2006-RF3 1A4	863592AD3	\$9,073,486
SASC 2006-RF3 2A	863592AG6	\$524,478
SASC 2006-RF3 3A1	863592AP6	\$7,139,948
SASC 2006-RF3 3A2	863592AQ4	\$3,904,732
SASC 2006-RF4 2A1	863911AC7	\$9,332,287
SASC 2006-RF4 2A2	863911AD5	\$1,525,625
SASC 2006-RF4 3A1	863911AG8	\$1,237,747
SASC 2006-ZA A2	86362GAB1	\$30,128,129
SASC 2007-BC1 A4	86362PAD7	\$26,615,075
SASC 2007-BC2 A4	86362YAD8	\$4,947,614
SASC 2007-BC3 1A2	86363WAB5	\$0
SASC 2007-BC3 1A3	86363WAC3	\$74,328,000
SASC 2007-BC3 2A2	86363WAF6	\$6,414,006
SASC 2007-BC3 2A3	86363WAG4	\$51,633,000
SASC 2007-BC4 A2	86365DAB5	\$20,765,000
SASC 2007-BC4 A3	86365DAC3	\$0
SASC 2007-BC4 A4	86365DAD1	\$21,332,811
SASC 2007-BC4 M1	86365DAH2	\$35,527,218
SASC 2007-BNC1 A1	86364XAA4	\$93,914,208
SASC 2007-BNC1 A2	86364XAB2	\$83,734,508
SASC 2007-BNC1 A4	86364XAD8	\$24,412,000
SASC 2007-GEL1 A2	86362QAB9	\$30,335,630

<u>Institutional Investors' Holdings by CUSIP as of June 2017</u>		
Bond	CUSIP	Current UPB
SASC 2007-GEL1 A3	86362QAC7	\$13,630,000
SASC 2007-GEL2 A2	86363MAB7	\$15,742,938
SASC 2007-GEL2 A3	86363MAC5	\$45,486,000
SASC 2007-GEL2 M1	86363MAD3	\$14,562,259
SASC 2007-MN1A A1	863613AA3	\$124,085,250
SASC 2007-MN1A A3	863613AC9	\$42,790,000
SASC 2007-OSI A2	863619AB8	\$588,404
SASC 2007-OSI A3	863619AC6	\$10,520,000
SASC 2007-OSI M2	863619AG7	\$0
SASC 2007-OSI M4	863619AJ1	\$0
SASC 2007-TC1 A	86364GAA1	\$29,040,258
SASC 2007-TC1 M1	86364GAC7	\$8,945,000
SASC 2007-TC1 M2	86364GAD5	\$4,830,000
SASC 2007-TC1 M3	86364GAE3	\$4,114,000
Total		\$6,571,402,820

* Includes holdings for which Institutional Investors are authorized investment managers.